Changes in Ismeans, Version 2.00

Russell V. Lenth

March 2, 2014

1 Introduction

Versions of Ismeans up through version 1.10 were based on a lot of "spaghetti code" that worked but was increasingly difficult to maintain. So starting with version 2.00, the package underwent a complete overhaul where the code is much more modular and extensible. These changes help make the package better prepared for future use.

Past users of Ismeans may use it in much the same ways as in the old version, but not entirely. And of course, that's the catch—especially when it comes to doing something later with an object created by the lsmeans function. The purpose of this document is to explain the changes that are being made before the package is released, so that users may be prepared for it.

1.1 Availability of old functionality

For a while, the Ismeans package will include a function .old.lsmeans which is the old version of lsmeans from version 1.10-4. Users should adapt to the new lsmeans function as quickly as possible. However, in a clutch, this old one may be used. We use it several tuimes in this diocument to illustrate the differences.

2 Changes that could break existing code that uses Ismeans

2.1 In a nutshell

If you have existing code that extracts or manipulates the result of lsmeans in its old manifestation (i.e. treats it as a list of data.framess); or uses the arguments cov.reduce, fac.reduce, conf, glhargs, lf, or mlf, your code will break as-is. Details follow.

2.2 Returned objects

Probably the most problematic change for past users is that lsmeans used to return a list of data.frames (except sometimes a glht object was thrown in). But now it returns a single object of a new class lsmobj, or a list thereof.

```
> library(lsmeans)
> ### OLD
> warp.lm <- lm(breaks ~ wool * tension, data = warpbreaks)
> warp.oldlsm <- .old.lsmeans(warp.lm, ~ tension | wool)
> class(warp.oldlsm)

[1] "lsm" "list"
> class(warp.oldlsm[[1]])

[1] "data.frame.lsm" "data.frame"
```

```
> ### NEW
> warp.lsmobj <- lsmeans(warp.lm, ~ tension | wool)</pre>
> class(warp.lsmobj)
[1] "lsmobj"
Look at the results obtained the new way:
> warp.lsmobj
wool = A:
                         SE df lower.CL upper.CL
tension
           lsmean
         44.55556 3.646761 48 37.22325 51.88786
Μ
         24.00000 3.646761 48 16.66769 31.33231
         24.55556 3.646761 48 17.22325 31.88786
Η
wool = B:
                         SE df lower.CL upper.CL
tension
          lsmean
         28.22222 3.646761 48 20.88992 35.55453
         28.77778 3.646761 48 21.44547 36.11008
         18.77778 3.646761 48 11.44547 26.11008
Confidence level used: 0.95
Unlike the old display (not shown), this one pays attention to the | wool part of the specification.
   In the old version, users could access/manipulate the results by taking advantage of the fact that they
inherited from data.frame:
> ### OLD
> warp.oldlsm[[1]]$lsmean
[1] 44.55556 24.00000 24.55556 28.22222 28.77778 18.77778
> Try <- function(expr) tryCatch(expr, error = function(e) cat("Oops!\n"))
> Try(warp.lsmobj$lsmean)
Oops!
The show method for an lsmobj is summary, which indeed does produce an object that inherits from
data.frame. So if you need to access values that you see, call summary first:
> ### NEW
> summary(warp.lsmobj)$lsmean
[1] 44.55556 24.00000 24.55556 28.22222 28.77778 18.77778
In casting to data.frame, note that the "by" variable (wool in this case) is included:
> as.data.frame(summary(warp.lsmobj))
  tension wool
                               SE df lower.CL upper.CL
                  lsmean
             A 44.55556 3.646761 48 37.22325 51.88786
1
2
             A 24.00000 3.646761 48 16.66769 31.33231
3
        Η
             A 24.55556 3.646761 48 17.22325 31.88786
```

B 28.22222 3.646761 48 20.88992 35.55453

B 28.77778 3.646761 48 21.44547 36.11008 B 18.77778 3.646761 48 11.44547 26.11008

4

5

6

L

Η

If there is also a contrast specification, then lsmeans does return a list (and not an extension thereof). But each element is of class lsmobj, not data.frame.

```
> ### NEW
> warp.12 <- lsmeans(warp.lm, pairwise ~ tension)
> class(warp.12)

[1] "lsm.list" "list"
> sapply(warp.12, class)
   lsmeans contrasts
   "lsmobj" "lsmobj"
```

2.3 Changes to cov.reduce and fac.reduce

The cov.reduce and fac.reduce arguments to lsmeans required a second argument giving the name of the variable. This is awkward and, in the case of fac.reduce, doesn't even make sense if you think about it. But if you have existing code that uses these functions, you will have to change it.

In the new version, cov.reduce may be a function or a named list of functions of a single numeric variable. The default is mean. If it is a named list, then a covariate matching a name on the list is reduced using that function, and any mismatched covariates are reduced using mean. As before, cov.reduce may also be logical: TRUE is equivalent to mean, and FALSE is equivalent to function(x) sort(unique(x)).

fac.reduce must now be a function of one matrix argument. Its default is function(X) apply(X, 2, mean). To override it (at least sensibly), you must provide a function that reduces the rows of the matrix into a single vector of the same length.

2.4 Arguments no longer provided

The lsmeans arguments conf, glhargs, lf, and mlf are no longer supported. The needs they serve are supported via lsmobj methods or slots.

Continuing with the warp.lm example and the returned object warp.lsmobj, the conf functionality is replaced by the confint method:

```
> confint(warp.lsmobj, level = .90)
wool = A:
 tension
                        SE df lower.CL upper.CL
           lsmean
L
         44.55556 3.646761 48 38.43912 50.67199
М
         24.00000 3.646761 48 17.88356 30.11644
 Η
         24.55556 3.646761 48 18.43912 30.67199
wool = B:
 tension
                        SE df lower.CL upper.CL
           lsmean
L
         28.22222 3.646761 48 22.10579 34.33866
         28.77778 3.646761 48 22.66134 34.89421
M
Η
         18.77778 3.646761 48 12.66134 24.89421
```

The glhargs capability is replaced by an as.glht method to create a glht for use with the multcomp package:

```
> library(multcomp)
> summary(as.glht(warp.lsmobj))
```

Confidence level used: 0.9

```
\$`wool = A`
```

Simultaneous Tests for General Linear Hypotheses

Linear Hypotheses:

\$`wool = B`

Simultaneous Tests for General Linear Hypotheses

Linear Hypotheses:

```
Estimate Std. Error t value Pr(>|t|)

L == 0 28.222 3.647 7.739 < 1e-05 ***

M == 0 28.778 3.647 7.891 < 1e-05 ***

H == 0 18.778 3.647 5.149 1.38e-05 ***

---

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Adjusted p values reported -- single-step method)
```

In lieu of 1f, simply access the linfct slot:

> warp.lsmobj@linfct

	(Intercept)	woolB	${\tt tensionM}$	tensionH	woolB:tensionM	woolB:tensionH
[1,]	1	0	0	0	0	0
[2,]	1	0	1	0	0	0
[3,]	1	0	0	1	0	0
[4,]	1	1	0	0	0	0
[5,]	1	1	1	0	1	0
[6,]	1	1	0	1	0	1

The mlm argument was new and gave only rudementary support for multivariate responses. Now multivariate predictors cause lsmeans to create one or more additional factors that can be specified in the lsmeans specs. More on this later.

3 Corrections

A few bugs turned up in the course of disciovering that new results did not match old ones—and the new ones were right! Of cours, there could well be undiscovered new bugs.

3.1 Degrees of freedom

Ismeans uses the pbkrtest package to obtain degrees of freedom for models fitted using the Ime4 package. These depend on both the adjusted and unadjusted covariance matrices, but it turns out that the old lsmeans supplied the adjusted one for both. This does not always make a difference:

```
> library(lme4)
> data(Oats, package = "nlme")
> Oats.lmer <- lmer(yield ~ factor(nitro) + Variety + (1/Block/Variety),
      data = 0ats, subset = -c(1,2,3,5,8,13,21,34,55))
> .old.lsmeans(Oats.lmer, pairwise ~ Variety)
$`Variety lsmeans`
     Variety
                             SE
                                      df lower.CL upper.CL
                lsmean
Golden Rain 105.24082 7.531769 8.458094 88.03491 122.4467
  Marvellous 108.46952 7.482684 8.277279 91.31451 125.6245
     Victory 96.93448 7.641696 8.793712 79.58575 114.2832
$`Variety pairwise differences`
                          estimate
                                         SE
                                                  df t.ratio p.value
Golden Rain - Marvellous -3.228695 6.553864 9.509345 -0.49264 0.87645
Golden Rain - Victory
                          8.306336 6.707951 9.617594 1.23828 0.46005
Marvellous - Victory
                         11.535031 6.670503 9.637894 1.72926 0.24384
    p values are adjusted using the tukey method for 3 means
> ### NEW
> lsmeans(Oats.lmer, pairwise ~ Variety)
$1smeans
                lsmean
Variety
                             SE
                                  df lower.CL upper.CL
Golden Rain 105.24082 7.531769 8.46 88.03692 122.4447
Marvellous 108.46952 7.482684 8.28 91.31558 125.6234
              96.93448 7.641696 8.81 79.59000 114.2790
Confidence level used: 0.95
$contrasts
 contrast
                           estimate
                                          SE
                                               df t.ratio p.value
Golden Rain - Marvellous -3.228695 6.553864 9.56
                                                   -0.493 0.8764
Golden Rain - Victory
                           8.306336 6.707951 9.80
                                                    1.238 0.4595
Marvellous - Victory
                          11.535031 6.670503 9.80
                                                    1.729 0.2431
```

P value adjustment: tukey method for a family of 3 means

The discrepancies are not huge, but they are there. Without the **subset** that created unbalanced data, the results essentially agree.

3.2 Processing at

In models containing factor or ordered (like Oats.lmer), any at specification was ignored. The new version handles this correctly, including omitting inappropriate levels.

4 New object structure

Confidence level used: 0.95

The more recent vignettes for Ismeans have explained least-squares means as predictions on a "reference grid," or marginal averages thereof. By default, the reference grid consists of all combinations of factor levels, along with the averages of numeric predictors. But this can be changed by at or cov.reduce. The new design of Ismeans uses a reference-grid object explicitly. For example:

```
> (Oats.rg <- ref.grid(Oats.lmer))
'ref.grid' object with variables:
    nitro = 0.0, 0.2, 0.4, 0.6
    Variety = Golden Rain, Marvellous, Victory
> Oats.quad <- update(Oats.lmer, yield ~ Variety + poly(nitro,2) + (1|Block/Variety))
> ref.grid(Oats.quad)
'ref.grid' object with variables:
    Variety = Golden Rain, Marvellous, Victory
    nitro = 0.31429
> ref.grid(Oats.quad, at = list(nitro = c(.1,.2,.3)))
'ref.grid' object with variables:
    Variety = Golden Rain, Marvellous, Victory
    nitro = 0.1, 0.2, 0.3
```

The ref.grid function calls two other functions, recover.data (to reproduce the dataset) and lsm.basis (to get the model matrix, coefficients, etc.), each of which has S3 methods for popular model objects like lm, mlm, gls, lmer, etc. This allows ref.grid's capabilities to be easily extended to other model objects not yet supported. ref.grid serves as a constructor for an S4 object of class ref.grid, which encapsulates all the information needed to compute—and make inferences on—least-squares means, independently of the model object itself.

The lsmeans function now consists of S4 methods for a variety of signatures, one of which corresponds to the old version where object is a model object and specs is a formula. So, for example, we may call lsmeans with an existing ref.grid, and provide specifications in place of the old formula interface:

```
> (Oats.lsm <- lsmeans(Oats.rg, "nitro", by = "Variety"))</pre>
Variety = Golden Rain:
                       SE
nitro
          lsmean
                             df
                                 lower.CL upper.CL
   0.0 80.58463 8.194841 11.70
                                 62.67900
                                           98.49026
  0.2 98.72681 8.020181 10.87
                                 81.04772 116.40590
   0.4 115.89072 8.098937 11.27
                                 98.11661 133.66483
  0.6 125.76112 8.099519 11.21 107.97560 143.54664
Variety = Marvellous:
nitro
                       SE
          lsmean
                             df lower.CL upper.CL
   0.0 83.81333 8.152141 11.54 65.97316 101.65349
```

```
0.2 101.95551 8.083595 11.19 84.20096 119.71005
   0.4 119.11941 8.005137 10.80 101.45952 136.77931
   0.6 128.98982 7.990096 10.71 111.34490 146.63473
Variety = Victory:
nitro
          lsmean
                       SE
                              df
                                 lower.CL upper.CL
   0.0 72.27830 8.376248 12.49
                                  54.10738
                                            90.44922
  0.2 90.42048 8.201327 11.58
                                  72.47869 108.36226
   0.4 107.58438 8.200668 11.57
                                  89.64360 125.52517
   0.6 117.45478 8.041848 10.91
                                  99.73618 135.17339
Confidence level used: 0.95
Moreover, lsmobj is in fact an extension of ref.grid, and we can use it as such:
> str(Oats.1sm)
'ref.grid' object with variables:
    nitro = 0.0, 0.2, 0.4, 0.6
    Variety = Golden Rain, Marvellous, Victory
> (Oats.n <- lsmeans(Oats.lsm, "nitro"))</pre>
                                           upper.CL
nitro
          lsmean
                       SE
                             df
                                lower.CL
  0.0 78.89208 7.294425 7.78
                                 61.98918
                                           95.79499
  0.2 97.03426 7.136318 7.19
                                 80.25017 113.81836
   0.4 114.19817 7.136234 7.19 97.41441 130.98193
   0.6 124.06857 7.070283 6.95 107.32782 140.80933
Confidence level used: 0.95
```

4.1 Slots

The classes ref.grid and lsmobj are essentially identical in structure, with lsmobj being a minor extension with the same slots.

> slotNames(Oats.1sm)

```
[1] "model.info" "roles" "grid" "levels" "matlevs"
[6] "linfct" "bhat" "nbasis" "V" "dffun"
[11] "dfargs" "misc"
```

model.info has the call and terms. roles lists the names of predictors and responses. grid is a data.frame consisting of all combinations of the variables in the list levels. The rows of grid go in one-to-one correspondence with those of linfct, which contains the linear coefficients associated with each LS mean (or reference-grid combination). matlevs has summary information for any matrices in the dataset. bhat holds the regression coefficients. nbasis holds information for determining non-estimability in rank-deficient situations. V is the covariance matrix for bhat. ddfm is a function to return the degrees of freedom for a linear function of bhat. It is passed the contents of the list misc, thus allowing for additional parameters. misc also is used for bookkeeping tasks such as remembering by variables, labels, adjust settings, etc.

5 New functions and methods

There are numerous methods for lsmobj objects. The summary method produces what you see in a listing, and is an extension of data.frame but it is printed with different formatting and with added messages about adjustments, confidence levels, etc. You can also display the results differently. For example:

```
> summary(Oats.lsm, by = "nitro")
```

(results not shown) will group the Variety means for each nitro rather than the way it is displayed above. There is also and infer argument for flagging whether confidence intervals and/or tests are displayed:

```
> summary(Oats.n, infer = c(TRUE, TRUE))
```

```
nitro lsmean SE df lower.CL upper.CL t.ratio p.value 0.0 78.89208 7.294425 7.78 61.98918 95.79499 10.815 <.0001 0.2 97.03426 7.136318 7.19 80.25017 113.81836 13.597 <.0001 0.4 114.19817 7.136234 7.19 97.41441 130.98193 16.003 <.0001 0.6 124.06857 7.070283 6.95 107.32782 140.80933 17.548 <.0001
```

Confidence level used: 0.95

Most other methods are S3 ones, as those are suitable to our needs and often extend existing S3 methods. The as.glht method is illustrated earlier in this document. The confint and test methods are really courtesy methods for summary with argument infer set to c(TRUE, FALSE) and c(FALSE, TRUE) respectively. An important method is contrast:

```
> (warp.con <- contrast(warp.lsmobj, method = "poly"))</pre>
wool = A:
 contrast
                            SE df t.ratio p.value
             estimate
linear
           -20.000000 5.157299 48
                                  -3.878 0.0003
quadratic 21.111111 8.932705 48
                                    2.363 0.0222
wool = B:
 contrast
             estimate
                            SE df t.ratio p.value
linear
            -9.444444 5.157299 48 -1.831 0.0733
quadratic -10.555556 8.932705 48 -1.182 0.2432
```

These methods all return new objects of class lsmobj. Hence they may be further analyzed or reanalyzed. For example, suppose we now want to compare the two linear and the two quadratic contrasts in the above:

The pairs method is equivalent to contrast with method = "pairwise". Closely related is the new cld method which produces a compact letter display for which pairwise comparisons are nonsignificant:

```
> cld(Oats.n, sort = FALSE)
```

```
    nitro
    lsmean
    SE
    df
    lower.CL
    upper.CL
    .group

    0.0
    78.89208
    7.294425
    7.78
    61.98918
    95.79499
    1

    0.2
    97.03426
    7.136318
    7.19
    80.25017
    113.81836
    2

    0.4
    114.19817
    7.136234
    7.19
    97.41441
    130.98193
    3

    0.6
    124.06857
    7.070283
    6.95
    107.32782
    140.80933
    3
```

Confidence level used: 0.95

P value adjustment: tukey method for a family of 4 means significance level used: alpha = 0.05

Finally, there is the lstrends function for estimating fitted trends of a covariate that interacts with a factor. Like the other methods, it returns an lsmobj object, subject to further analysis. To illustrate, the R-provided dataset ChickWeight has data on growth of chicks given different diets. We will fit a random-slopes model and compare the mean slope for each diet. In addition, we'll chose symbols for the display that mimic the grouping lines that some people use.

```
> chick.lmer <- lmer(weight ~ Time * Diet + (0 + Time | Chick), data = ChickWeight)
> chick.lst <- lstrends(chick.lmer, ~ Diet, var = "Time")</pre>
> cld(chick.lst, Letters = "||||")
Diet Time.trend
                        SE
                              df lower.CL upper.CL .group
        6.338552 0.6105022 49.85 5.112234
                                          7.564871
 1
 2
        8.609136 0.8380228 48.28 6.924433 10.293840
                                                      II
 4
       9.555825 0.8392650 48.56 7.868877 11.242774
                                                       1
       11.422871 0.8380228 48.28 9.738167 13.107575
                                                       1
Confidence level used: 0.95
P value adjustment: tukey method for a family of 4 means
significance level used: alpha = 0.05
```

Chicks fed with Diet 3 seem to grow faster than chicks with the other diets, and Diet 1 is the worst.

lstrends uses a difference quotient to do its work, and there is an optional argument delta that can be used to change its increment. It requires a model object—there is no ref.grid method for it. The var argument may imply a function call, i.e. var=sqrt(Time), in which case the chain rule is applied.

6 Support for multivariate models

Ismeans now provides for models with multivariate responses, by way of defining factor levels that index the responses. Thus, linear functions of the multivariate response are available for inference. As an example, consider the package-provided dataset MOats, which is the same as Oats except that each observation is a whole plot with the yields for the four nitro levels as responses.

> head(MOats)

```
Variety Block yield.1 yield.2 yield.3 yield.4
                                            157
1
      Victory
                   Ι
                          111
                                   130
                                                     174
                   Ι
2 Golden Rain
                          117
                                   114
                                            161
                                                     141
3
  Marvellous
                   Ι
                          105
                                   140
                                            118
                                                     156
4
      Victory
                  ΙI
                           61
                                    91
                                             97
                                                     100
5 Golden Rain
                  ΙI
                           70
                                   108
                                            126
                                                     149
  Marvellous
                  ΙI
                                                     144
                                   124
                                            121
```

Let's fit a model and obtain the reference grid:

```
> MOats.mlm <- lm(yield ~ Block + Variety, data = MOats)
> (MOats.rg <- ref.grid(MOats.mlm, mult.levs = list(nitro = c(0,.2,.4,.6))))
'ref.grid' object with variables:
    Block = VI, V, III, IV, II, I
    Variety = Golden Rain, Marvellous, Victory
    nitro = multivariate response levels: 0.0, 0.2, 0.4, 0.6</pre>
```

(The mult.levs argument gives a name and levels for later use; if it had been absent, the multivariate response would have been named rep.meas, with levels 1,2,3,4.)

We may now use nitro just like we would in the univariate case:

```
> lsmeans(MOats.rg, ~ nitro)
```

```
nitro
          lsmean
                       SE df lower.CL upper.CL
  0.0 79.38889 3.198862 10
                              72.26138 86.5164
  0.2 98.88889 3.811694 10 90.39591 107.3819
   0.4 114.22222 5.020268 10 103.03637 125.4081
   0.6 123.38889 4.216517 10 113.99390 132.7839
Confidence level used: 0.95
> lsmeans(MOats.rg, ~ Variety)
Variety
               lsmean
                            SE df lower.CL upper.CL
Golden Rain 104.5000 5.005541 10 93.34696 115.6530
Marvellous 109.7917 5.005541 10 98.63863 120.9447
              97.6250 5.005541 10 86.47196 108.7780
Confidence level used: 0.95
We can verify that the latter is exactly the same as if we had averaged the responses:
> MOats <- transform(MOats, avg.yield = apply(yield, 1, mean))
> lsmeans(lm(avg.yield ~ Block + Variety, data = MOats), ~ Variety)
                            SE df lower.CL upper.CL
Variety
               lsmean
Golden Rain 104.5000 5.005541 10 93.34696 115.6530
Marvellous 109.7917 5.005541 10 98.63863 120.9447
Victory
              97.6250 5.005541 10 86.47196 108.7780
```

7 Support for more models

Confidence level used: 0.95

Several more model types are supported, including survreg, coxph, coxme, and polr models. Here's an example for a Cox proportional-hazards model for the cgd dataset in the survival package:

```
> library(survival)
> cgd.ph <- coxph(Surv(tstart, tstop, status) ~ treat * inherit +
                  sex + age + cluster(id), data = cgd)
> (cgd.lsm <- lsmeans(cgd.ph, ~ treat | inherit))</pre>
inherit = X-linked:
treat
             1smean
                           SE df asymp.LCL asymp.UCL
placebo 0.1247488 0.3704204 NA -0.6012620
                                             0.8507595
rIFN-g -1.1074031 0.3874101 NA -1.8667130 -0.3480933
inherit = autosomal:
                           SE df
                                 asymp.LCL asymp.UCL
placebo 0.5882164 0.2455766 NA 0.1068951
                                             1.0695377
rIFN-g -0.2210687 0.3808731 NA -0.9675661 0.5254288
```

8 Transformations

Confidence level used: 0.95

Ismeans tries to discover response transformations and link functions, and provides a type argument in summary, 1smip, and predict that allows inverting the transformation. For example, consider the Cox model just fitted.

```
> summary(cgd.lsm, type = "response")
inherit = X-linked:
                          SE df asymp.LCL asymp.UCL
treat
           hazard
placebo 1.1328638 0.4196359 NA 0.5481195 2.341424
rIFN-g 0.3304159 0.1280065 NA 0.1546311 0.706033
inherit = autosomal:
treat
           hazard
                          SE df asymp.LCL asymp.UCL
placebo 1.8007736 0.4422279 NA 1.1128175 2.914032
rIFN-g 0.8016616 0.3053313 NA 0.3800068 1.691184
Confidence level used: 0.95
As another example, suppose we transform the response in warp.lm:
> logwarp.rg <- ref.grid(update(warp.lm, log(breaks) ~ .))</pre>
> summary(logwarp.rg)
wool tension prediction
                                SE df
     L
               3.717945 0.1246647 48
В
               3.282378 0.1246647 48
 Α
     Μ
                3.116750 0.1246647 48
В
                3.309327 0.1246647 48
 Α
     Η
                3.117623 0.1246647 48
В
     Н
                2.904152 0.1246647 48
> summary(logwarp.rg, type = "response")
wool tension lsresponse
 Α
     L
                41.17969 5.133656 48
В
     L
                26.63906 3.320951 48
     Μ
                22.57289 2.814043 48
 Α
В
     М
                27.36669 3.411661 48
     Н
 Α
               22.59260 2.816501 48
     Η
               18.24975 2.275101 48
```